

MARGIN REQUIREMENT

Unit : Baht / Contract

Effective from 18 August 2020 onwards

UNDERLYING	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
INDEX FUTURES						
▼ SET50 Futures	14,060.00	9,842.00	4,218.00	3,515.00	2,460.50	1,054.50
PRECIOUS METAL FUTURES						
▲ Gold Online Futures	29,260.00	20,482.00	8,778.00	7,315.00	5,120.50	2,194.50
▲ 10 Baht Gold Futures	12,730.00	8,911.00	3,819.00	3,182.50	2,227.75	954.75
▲ 50 Baht Gold Futures	63,650.00	44,555.00	19,095.00	15,912.50	11,138.75	4,773.75
CURRENCY & INTEREST RATE FUTURES						
▲ USD Futures	608.00	425.60	182.40	152.00	106.40	45.60
▼ 5Y Government Bond	7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
▼ 3M BIBOR	3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
SINGLE STOCK FUTURES inc.Block Trade Transaction per Ct.						
▼ AAV	380.00	266.00	114.00	95.00	66.50	28.50
▼ ADVANC	13,528.00	9,469.60	4,058.40	3,382.00	2,367.40	1,014.60
▼ AEONTS	15,466.00	10,826.20	4,639.80	3,866.50	2,706.55	1,159.95
▼ AMATA	2,280.00	1,596.00	684.00	570.00	399.00	171.00
▼ AOT	6,156.00	4,309.20	1,846.80	1,539.00	1,077.30	461.70
▼ AP	950.00	665.00	285.00	237.50	166.25	71.25
▼ BA	1,064.00	744.80	319.20	266.00	186.20	79.80
BANPU	1,444.00	1,010.80	433.20	361.00	252.70	108.30
▼ BAY	3,078.00	2,154.60	923.40	769.50	538.65	230.85
▼ BBL	16,720.00	11,704.00	5,016.00	4,180.00	2,926.00	1,254.00
▼ BCH	1,368.00	957.60	410.40	342.00	239.40	102.60
▼ BCP	2,736.00	1,915.20	820.80	684.00	478.80	205.20
▼ BCPG	1,520.00	1,064.00	456.00	380.00	266.00	114.00
▼ BDMS	1,938.00	1,356.60	581.40	484.50	339.15	145.35
BEAUTY	342.00	239.40	102.60	85.50	59.85	25.65
▼ BEC	874.00	611.80	262.20	218.50	152.95	65.55
▼ BEM	836.00	585.20	250.80	209.00	146.30	62.70
▼ BGRIM	7,068.00	4,947.60	2,120.40	1,767.00	1,236.90	530.10
▼ BH	12,312.00	8,618.40	3,693.60	3,078.00	2,154.60	923.40
▼ BJC	4,522.00	3,165.40	1,356.60	1,130.50	791.35	339.15
▲ BLA	2,318.00	1,622.60	695.40	579.50	405.65	173.85
▼ BLAND	114.00	79.80	34.20	28.50	19.95	8.55
▼ BPP	1,786.00	1,250.20	535.80	446.50	312.55	133.95
▼ BTS U20X Z20X H21X	963.30	674.31	288.99	237.50	166.25	71.25
▼ BTS (M21 onwards)*	950.00	665.00	285.00	237.50	166.25	71.25
▲ CBG	15,010.00	10,507.00	4,503.00	3,752.50	2,626.75	1,125.75
▼ CENTEL	4,028.00	2,819.60	1,208.40	1,007.00	704.90	302.10
▼ CHG	228.00	159.60	68.40	57.00	39.90	17.10
▼ CK	2,356.00	1,649.20	706.80	589.00	412.30	176.70
▲ CKP	874.00	611.80	262.20	218.50	152.95	65.55
▲ COM7 U20X Z20X H21X	5,329.50	3,730.65	1,598.85	1,320.50	924.35	396.15
▲ COM7 (M21 onwards)*	5,282.00	3,697.40	1,584.60	1,320.50	924.35	396.15
▼ CPALL	4,446.00	3,112.20	1,333.80	1,111.50	778.05	333.45
▼ CPF	3,268.00	2,287.60	980.40	817.00	571.90	245.10
▼ CPN	6,118.00	4,282.60	1,835.40	1,529.50	1,070.65	458.85
▲ DELTA	18,658.00	13,060.60	5,597.40	4,664.50	3,265.15	1,399.35
▼ DTAC	4,788.00	3,351.60	1,436.40	1,197.00	837.90	359.10
▲ EA	7,486.00	5,240.20	2,245.80	1,871.50	1,310.05	561.45
▼ EASTW	722.00	505.40	216.60	180.50	126.35	54.15
▼ EGCO	24,510.00	17,157.00	7,353.00	6,127.50	4,289.25	1,838.25
▼ EPG	646.00	452.20	193.80	161.50	113.05	48.45
▼ ERW	722.00	505.40	216.60	180.50	126.35	54.15
▼ ESSO	1,520.00	1,064.00	456.00	380.00	266.00	114.00
▲ GFPT	1,786.00	1,250.20	535.80	446.50	312.55	133.95
▼ GLOBAL U20X Z20X	2,508.00	1,755.60	752.40	598.50	418.95	179.55
▼ GLOBAL (H21 onwards)*	2,394.00	1,675.80	718.20	598.50	418.95	179.55
▼ GPSC	9,804.00	6,862.80	2,941.20	2,451.00	1,715.70	735.30
GULF(Y) U20Y Z20Y H21Y	24,130.00	16,891.00	7,239.00	1,193.20	835.24	357.96
GULF(X) M21X	4,826.00	3,378.20	1,447.80	1,193.20	835.24	357.96
GULF (U21 onwards)*	4,770.90	3,339.63	1,431.27	1,192.73	834.91	357.82
GUNKUL	304.00	212.80	91.20	76.00	53.20	22.80
▲ HANA	5,700.00	3,990.00	1,710.00	1,425.00	997.50	427.50
▼ HMPRO	1,786.00	1,250.20	535.80	446.50	312.55	133.95
▲ ICHI	1,444.00	1,010.80	433.20	361.00	252.70	108.30
INTUCH	4,712.00	3,298.40	1,413.60	1,178.00	824.60	353.40
▼ IRPC	380.00	266.00	114.00	95.00	66.50	28.50
▼ ITD	152.00	106.40	45.60	38.00	26.60	11.40
▼ IVL	4,522.00	3,165.40	1,356.60	1,130.50	791.35	339.15
▼ JAS	532.00	372.40	159.60	133.00	93.10	39.90
▲ JMT	4,636.00	3,245.20	1,390.80	1,159.00	811.30	347.70
▼ KBANK	12,844.00	8,990.80	3,853.20	3,211.00	2,247.70	963.30
▲ KCE	5,472.00	3,830.40	1,641.60	1,368.00	957.60	410.40

UNDERLYING		OUTRIGHT			SPREAD Margin		
		IM	MM	FM	IM	MM	FM
SINGLE STOCK FUTURES inc.Block Trade Transaction per Ct.							
▼ KKP		5,054.00	3,537.80	1,516.20	1,263.50	884.45	379.05
▼ KTB		1,064.00	744.80	319.20	266.00	186.20	79.80
▼ KTC		4,180.00	2,926.00	1,254.00	1,045.00	731.50	313.50
▼ LH		836.00	585.20	250.80	209.00	146.30	62.70
▼ LPN		912.00	638.40	273.60	228.00	159.60	68.40
▼ M		4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
▼ MAJOR		2,128.00	1,489.60	638.40	532.00	372.40	159.60
▼ MBK		1,710.00	1,197.00	513.00	427.50	299.25	128.25
▼ MEGA		5,548.00	3,883.60	1,664.40	1,387.00	970.90	416.10
▼ MINT	U20X Z20X H21X	3,446.60	2,412.62	1,033.98	855.00	598.50	256.50
▼ MINT	(M21 onwards)*	3,420.00	2,394.00	1,026.00	855.00	598.50	256.50
▼ MTC		7,600.00	5,320.00	2,280.00	1,900.00	1,330.00	570.00
▲ ORI		1,064.00	744.80	319.20	266.00	186.20	79.80
▼ OSP		4,940.00	3,458.00	1,482.00	1,235.00	864.50	370.50
▼ PLANB		1,178.00	824.60	353.40	294.50	206.15	88.35
▲ PRM		1,482.00	1,037.40	444.60	370.50	259.35	111.15
▼ PSH		1,406.00	984.20	421.80	351.50	246.05	105.45
▼ PSL		1,216.00	851.20	364.80	304.00	212.80	91.20
▼ PTG		2,736.00	1,915.20	820.80	684.00	478.80	205.20
▼ PTT		4,256.00	2,979.20	1,276.80	1,064.00	744.80	319.20
▼ PTTEP		13,110.00	9,177.00	3,933.00	3,277.50	2,294.25	983.25
▼ PTTGC		6,992.00	4,894.40	2,097.60	1,748.00	1,223.60	524.40
▼ QH		228.00	159.60	68.40	57.00	39.90	17.10
▼ RATCH		5,966.00	4,176.20	1,789.80	1,491.50	1,044.05	447.45
▼ ROBINS	U20X Z20X	10,225.80	7,158.06	3,067.74	2,556.45	1,789.52	766.94
▲ RS		2,736.00	1,915.20	820.80	684.00	478.80	205.20
▼ S		190.00	133.00	57.00	47.50	33.25	14.25
▼ SAMART		950.00	665.00	285.00	237.50	166.25	71.25
▼ SAWAD		8,550.00	5,985.00	2,565.00	2,137.50	1,496.25	641.25
▼ SCB	U20X Z20X	11,951.00	8,365.70	3,585.30	2,964.00	2,074.80	889.20
▼ SCB	(H21 onwards)*	11,856.00	8,299.20	3,556.80	2,964.00	2,074.80	889.20
▼ SCC		31,350.00	21,945.00	9,405.00	7,837.50	5,486.25	2,351.25
▼ SGP		1,102.00	771.40	330.60	275.50	192.85	82.65
▼ SIRI		152.00	106.40	45.60	38.00	26.60	11.40
▲ SPALI		2,356.00	1,649.20	706.80	589.00	412.30	176.70
▲ SPCG		2,850.00	1,995.00	855.00	712.50	498.75	213.75
▼ SPRC		1,102.00	771.40	330.60	275.50	192.85	82.65
▼ STA		6,536.00	4,575.20	1,960.80	1,634.00	1,143.80	490.20
▼ STEC		2,280.00	1,596.00	684.00	570.00	399.00	171.00
▼ STPI		722.00	505.40	216.60	180.50	126.35	54.15
▼ SUPER		190.00	133.00	57.00	47.50	33.25	14.25
▼ TASCO		3,610.00	2,527.00	1,083.00	902.50	631.75	270.75
▼ TCAP	U20X	5,515.70	3,860.99	1,654.71	1,282.50	897.75	384.75
▼ TCAP	(Z20 onwards)*	5,130.00	3,591.00	1,539.00	1,282.50	897.75	384.75
▼ THAI		1,292.00	904.40	387.60	323.00	226.10	96.90
▲ THANI		646.00	452.20	193.80	161.50	113.05	48.45
▼ THCOM		1,216.00	851.20	364.80	304.00	212.80	91.20
▼ THG		1,710.00	1,197.00	513.00	427.50	299.25	128.25
▼ TISCO		8,626.00	6,038.20	2,587.80	2,156.50	1,509.55	646.95
▼ TKN		2,052.00	1,436.40	615.60	513.00	359.10	153.90
▼ TMB		152.00	106.40	45.60	38.00	26.60	11.40
▲ TOA		4,750.00	3,325.00	1,425.00	1,187.50	831.25	356.25
▼ TOP		6,460.00	4,522.00	1,938.00	1,615.00	1,130.50	484.50
▼ TPIPL		152.00	106.40	45.60	38.00	26.60	11.40
▼ TPIPP		418.00	292.60	125.40	104.50	73.15	31.35
▼ TQM		25,460.00	17,822.00	7,638.00	6,365.00	4,455.50	1,909.50
▼ TRUE		418.00	292.60	125.40	104.50	73.15	31.35
▼ TTA		532.00	372.40	159.60	133.00	93.10	39.90
▼ TTCL		684.00	478.80	205.20	171.00	119.70	51.30
▲ TTW		1,178.00	824.60	353.40	294.50	206.15	88.35
▼ TU		1,406.00	984.20	421.80	351.50	246.05	105.45
▲ TVO		2,812.00	1,968.40	843.60	703.00	492.10	210.90
▼ UNIQ		722.00	505.40	216.60	180.50	126.35	54.15
▼ VGI		1,064.00	744.80	319.20	266.00	186.20	79.80
▼ VNG		646.00	452.20	193.80	161.50	113.05	48.45
▼ VNT		2,546.00	1,782.20	763.80	636.50	445.55	190.95
▼ WHA		456.00	319.20	136.80	114.00	79.80	34.20
▼ WHAUP		494.00	345.80	148.20	123.50	86.45	37.05

UNDERLYING

	OUTRIGHT			SPREAD Margin		
	IM	MM	FM	IM	MM	FM
SECTOR FUTURES						
▼ BANK Index Futures	36,480.00	25,536.00	10,944.00	9,120.00	6,384.00	2,736.00
▼ COMM Index Futures	22,040.00	15,428.00	6,612.00	5,510.00	3,857.00	1,653.00
▼ ENERGY Index Futures	20,140.00	14,098.00	6,042.00	5,035.00	3,524.50	1,510.50
▼ FOOD Index Futures	8,170.00	5,719.00	2,451.00	2,042.50	1,429.75	612.75
▼ ICT Index Futures	8,588.00	6,011.60	2,576.40	2,147.00	1,502.90	644.10
AGRICULTURE FUTURES						
▲ RSS3 Futures	20,710.00	14,497.00	6,213.00	20,710.00	14,497.00	6,213.00
Spot Month Margin (LTD-10)	65,550.00	45,885.00	19,665.00	-	-	-

ความหมายของอัตราหลักประกัน

IM: Initial Margin (อัตราหลักประกันเริ่มต้น)

MM: Maintenance Margin (ระดับอัตราหลักประกันรักษาสภาพ)

FM: Force Close Margin (ระดับอัตราหลักประกันบังคับปิดสถานะ)

สัญญา SINGLE STOCK FUTURES ที่ต่อท้าย X,Y หรือ Z จะเป็นสัญญาที่ CORPORATE ACTION มี Multiplier เปลี่ยนไปดังต่อไปนี้

UNDERLYING	CORPORATE ACTION SERIES	MULTIPLIER
BTS	U20X Z20X H21X	1,013
COM7	U20X Z20X H21X	1,009
GLOBAL	U20X Z20X	1,048
GULF(Y)	U20Y Z20Y H21Y	5,057
GULF(X)	U20X	1,075
GULF(X)	M21X	1,011
MINT	U20X Z20X H21X	1,008
ROBINS	U20X Z20X	1,583
SCB	U20X Z20X	1,008

INTER-COMMODITY SPREAD: ส่วนลด Margin จากการจัดคู่ Long และ Short ระหว่าง 2 สินค้าอ้างอิง (หรือ A และ B)

Underivina	Contract	Underivina	Contract	Credit Rate
ENERG Futures	1	SET50 Futures	1	80 %
COMM Futures	1	SET50 Futures	2	70 %
COMM Futures	1	ENERG Futures	2	60 %
COMM Futures	1	ICT Futures	3	60 %
BANK Futures	1	SET50 Futures	2	60 %
ENERG Futures	1	FOOD Futures	2	60 %
SET50 Futures	1	ICT Futures	1	60 %
SET50 Futures	1	FOOD Futures	1	60 %
ICT Futures	1	FOOD Futures	1	50 %
GOLD Futures	1	GO Futures	2	90 %
GOLD Futures	1	GOLD-D Futures	7	80 %
GO Futures	1	GOLD-D Futures	3	70 %
ADVANC Futures	1	TRUE Futures	53	50 %
AMATA Futures	1	WHA Futures	5	60 %
CPN Futures	1	LH Futures	7	50 %
AMATA Futures	1	MBK Futures	1	50 %
AMATA Futures	1	SIRI Futures	20	50 %
PSH Futures	1	WHA Futures	4	50 %
PSH Futures	1	SIRI Futures	15	50 %
WHA Futures	1	QH Futures	2	50 %
MBK Futures	1	WHA Futures	4	40 %
AP Futures	1	BLAND Futures	6	40 %
MBK Futures	1	QH Futures	6	30 %
LPN Futures	1	SIRI Futures	6	30 %
PTTEP Futures	1	TOP Futures	2	70 %
PTTEP Futures	1	PTT Futures	2	70 %
PTTEP Futures	1	ESSO Futures	12	70 %
PTTEP Futures	1	IRPC Futures	34	70 %
GPSC Futures	1	BGRIM Futures	1	70 %
BGRIM Futures	1	GULF Futures	1	70 %
TOP Futures	1	PTT Futures	1	70 %
TOP Futures	1	ESSO Futures	6	70 %
PTT Futures	1	ESSO Futures	5	70 %
PTT Futures	1	IRPC Futures	14	70 %
GPSC Futures	1	RATCH Futures	1	60 %
GPSC Futures	1	GULF Futures	2	60 %
GPSC Futures	1	BANPU Futures	12	60 %
GPSC Futures	1	IRPC Futures	27	60 %
TOP Futures	1	BCP Futures	2	60 %
TOP Futures	1	SPRC Futures	6	60 %
TOP Futures	1	IRPC Futures	16	60 %
PTT Futures	1	BCP Futures	2	60 %

Underlying	Contract	Underlying	Contract	Credit Rate
PTT Futures	1	BANPU Futures	7	60 %
BCP Futures	1	IRPC Futures	7	60 %
ESSO Futures	1	SPRC Futures	1	60 %
ESSO Futures	1	IRPC Futures	3	60 %
BANPU Futures	1	IRPC Futures	2	60 %
GUNKUL Futures	1	IRPC Futures	1	60 %
EGCO Futures	1	GPSC Futures	3	50 %
EGCO Futures	1	BGRIM Futures	5	50 %
EGCO Futures	1	WHAUP Futures	55	50 %
PTTEP Futures	1	BANPU Futures	16	50 %
PTTEP Futures	1	TPIPP Futures	23	50 %
GPSC Futures	1	EA Futures	2	50 %
GPSC Futures	1	TOP Futures	2	50 %
GPSC Futures	1	BCPG Futures	5	50 %
RATCH Futures	1	TOP Futures	1	50 %
RATCH Futures	1	PTT Futures	2	50 %
RATCH Futures	1	BCPG Futures	4	50 %
RATCH Futures	1	BANPU Futures	11	50 %
RATCH Futures	1	TPIPP Futures	15	50 %
RATCH Futures	1	GUNKUL Futures	23	50 %
RATCH Futures	1	IRPC Futures	23	50 %
BGRIM Futures	1	BCPG Futures	3	50 %
BGRIM Futures	1	IRPC Futures	20	50 %
TOP Futures	1	BANPU Futures	7	50 %
TOP Futures	1	GUNKUL Futures	16	50 %
PTT Futures	1	BCPG Futures	2	50 %
PTT Futures	1	SPRC Futures	6	50 %
PTT Futures	1	TPIPP Futures	10	50 %
SPCG Futures	1	BCPG Futures	1	50 %
BPP Futures	1	BANPU Futures	3	50 %
BCPG Futures	1	BANPU Futures	3	50 %
BCPG Futures	1	IRPC Futures	6	50 %
SGP Futures	1	SPRC Futures	1	50 %
ESSO Futures	1	TPIPP Futures	2	50 %
BANPU Futures	1	GUNKUL Futures	2	50 %
TPIPP Futures	1	GUNKUL Futures	1	50 %
EGCO Futures	1	TOP Futures	6	40 %
EGCO Futures	1	BPP Futures	15	40 %
PTTEP Futures	1	GUNKUL Futures	34	40 %
RATCH Futures	1	BGRIM Futures	1	40 %
RATCH Futures	1	BPP Futures	4	40 %
RATCH Futures	1	ESSO Futures	8	40 %
BGRIM Futures	1	PTT Futures	1	40 %
BGRIM Futures	1	BANPU Futures	9	40 %
PTT Futures	1	SGP Futures	4	40 %
PTT Futures	1	GUNKUL Futures	14	40 %
BCP Futures	1	BCPG Futures	1	40 %
BCP Futures	1	BANPU Futures	3	40 %
BPP Futures	1	BCPG Futures	1	40 %
BPP Futures	1	SUPER Futures	17	40 %
SGP Futures	1	IRPC Futures	3	40 %
ESSO Futures	1	GUNKUL Futures	3	40 %
GPSC Futures	1	SUPER Futures	75	30 %
RATCH Futures	1	SUPER Futures	64	30 %
BCPG Futures	1	TTW Futures	1	30 %
KBANK Futures	1	SCB Futures	1	80 %
BBL Futures	1	KBANK Futures	1	70 %
BBL Futures	1	KTB Futures	10	70 %
SCB Futures	1	KTB Futures	7	70 %
BBL Futures	1	SCB Futures	1	60 %
BBL Futures	1	TISCO Futures	2	60 %
BBL Futures	1	TMB Futures	102	60 %
KBANK Futures	1	KTB Futures	9	60 %
TISCO Futures	1	KKP Futures	2	60 %
TISCO Futures	1	TMB Futures	66	50 %
KKP Futures	1	TMB Futures	39	50 %
KTB Futures	1	TMB Futures	10	50 %
CBG Futures	1	OSP Futures	3	60 %
M Futures	1	MINT Futures	3	40 %
OSP Futures	1	TKN Futures	4	40 %
PTTGC Futures	1	IVL Futures	2	70 %
HANA Futures	1	KCE Futures	1	60 %
AEONTS Futures	1	SAWAD Futures	2	50 %
AEONTS Futures	1	KTC Futures	4	50 %
AEONTS Futures	1	THANI Futures	32	50 %
PSL Futures	1	TTA Futures	2	70 %
AOT Futures	1	AAV Futures	29	60 %
AOT Futures	1	BA Futures	9	50 %
BEM Futures	1	AAV Futures	5	50 %
BDMS Futures	1	THG Futures	1	50 %
VGI Futures	1	BEC Futures	1	40 %
STEC Futures	1	ITD Futures	13	70 %

